

Inventor's Publication

Publications of interest

Company's Publication

Bibliographic Files

show files

[File 2] INSPEC 1898-2008/Mar W4

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[File 35] Dissertation Abs Online 1861-2008/Nov

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[File 65] Inside Conferences 1993-2008/Apr 21

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[File 99] Wilson Appl. Sci & Tech Abs 1983-2008/Mar

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[File 256] TecInfoSource 82-2008/Oct

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[File 474] New York Times Abs 1969-2008/Apr 22

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[File 475] Wall Street Journal Abs 1973-2008/Apr 22

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[File 583] Gale Group Globalbase(TM) 1986-2002/Dec 13

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**File 583: This file is no longer updating as of 12-13-2002.*

[File 23] CSA Technology Research Database 1963-2008/Apr

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[File 139] EconLit 1969-2008/Feb

(c) 2008 American Economic Association. All rights reserved.

[File 56] Computer and Information Systems Abstracts 1966-2008/Mar

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[File 344] Chinese Patents Abs Jan 1985-2006/Jan

(c) 2006 European Patent Office. All rights reserved.

[File 347] JAPIO Dec 1976-2007/Dec(Updated 080328)

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[File 350] Derwent WPIX 1963-2008/UD=200826

(c) 2008 The Thomson Corporation. All rights reserved.

[File 371] French Patents 1961-2002/BOP1 200209

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Set Items Description

S1 97599 S (RISK? ? OR RISKINESS OR UNCERTAIN? OR LIABILITY OR LIABILITIES?) () (MANAGEMENT OR QUOTIENT OR HEDG??? OR DETERMIN? OR MITIGAT??? OR IDENTIF? OR EVALUAT??? OR FORECAST? OR PREDICT? OR ANTICIPAT? OR ESTIMAT? OR ANALY??? OR ASSESS?)

S2 84023 S (PORTFOLIO OR GROUP OR MIX OR BLOCK OR BLOC OR POOL OR CLUSTER??? OR LIST??? OR COMBINATION? ?) (3N) (OPTION? ? OR FUTURE? ? OR FUND? ? OR STOCK? ? OR BOND? ? OR SHARE? ? OR (STOCK? ? OR BOND? ? OR FINANCIAL() INSTRUMENT? ? OR COMMODIT??? OR FUTURES OR MONEY OR SECURIT??? OR EQUITIES OR EQUITY) () (MARKET? ? OR TRADE?? OR TRADING OR INVESTMENT? ? OR INVEST???)

S3 2051774 S SIMULAT?? OR SIMULATION OR SIMULATING

S4 31457 S S3(5N) (REVENUE? ? OR FEE? ? OR PAYMENT? ? OR COST? ? OR CHARGE? ? OR PRICE? ? OR PRICING OR MONEY OR MONIES OR CHARG???)

S5 22573 S (INTERACTIVE OR SPONTANEOUS?? OR INSTANTANEOUS?? OR (INCUR??? OR OCCU?) () (IMMEDIATE?? OR ON() GOING OR REALTIME OR REAL() TIME OR CONCURRENT? OR DYNAMIC? OR AUTOMATIC?) (3N) (PORTFOLIO OR STRATEGIST OR TRAD??? OR RULES?? OR REGULATION? ?)

S6 31965 S (ANTICIPAT??? OR ASSUM??? OR EXPECT? OR FORECAST??? OR FORESEE? OR FORETELL? OR FUTURE? ? OR NEXT OR OUTCOME OR OUTLOOK) (3N) (SCENARIO OR EVENT? ? OR OCCURRENCE OR HAPPENING? ? OR ACTIVIT??? OR INCIDENT? ?)

S7 31448 S RISK? ? () (MANAGEMENT

S8 1 S RISKWATCH AND ALGORITHMICS () INTERNATIONAL

S9 0 S CO=ALGORITHMICS () INTERNATIONAL () CORP?

S10 80 S AU=(DEGRAAF, J? OR DEGRAAF J? OR DEGRAAF(2N)J? OR DE()P?, B? OR DE()P? B? OR DE()P?(2N)B? OR DOLEZAL, A? OR DOLEZAL A? OR DOLEZAL(2N)A?)

S11 1 S S10 AND S7

S12 1 S S8 NOT S11

S13 444 S S1 AND S2

S14 42 S S13 AND S3

S15 7 S S14 NOT PY>1999

S16 7 S S15 NOT (S12 OR S11)

S17 116 S S7 AND S4

S18 3 S S17 AND S2

S19 2 S S18 NOT (S16 OR S12 OR S11)

S20 8270 S S3 AND S1

S21 15 S S20 AND S5

S22 14 S S21 NOT (S19 OR S16 OR S12 OR S11)

S23 3 S S22 NOT PY>1999

S24 75 S S20 AND S6

S25 1 S S24 AND S2

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[t / 3, k / a 1](#)

11/3,K/1 (Item 1 from file: 350) [Links](#)

Fulltext available through: [Order File History](#)

Derwent WPIX

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0010480403 & [Drawing available](#)

WPI Acc no: 2001-080621/200109

CRPX Acc No: N2001-061378

Risk determination method of portfolio of instruments, involves determining if test condition defined by rule in each trading strategy defined for portfolio, is met based on which composition of portfolio is changed

Patent Assignee: ALGORITHMICS INT CORP (ALGO-N)

Inventor: DE PRISCO B; DEGRAAF J; DOLEZAL A

Patent Family (5 patents, 90+ countries)

Patent Number	Kind	Date	Application Number	Kind	Date	Update	Type
WO 2000075819	A2	20001214	WO 2000CA655	A	20000602	200109	B
AU 200052038	A	20001228	AU 200052038	A	20000602	200119	E
EP 1183633	A2	20020306	EP 2000986589	A	20000602	200224	E
			WO 2000CA655	A	20000602		
JP 2003521020	W	20030708	WO 2000CA655	A	20000602	200347	E
			JP 2001502022	A	20000602		
US 20040205018	A1	20041014	US 1999324920	A	19990603	200468	E
			US 2004828269	A	20040421		

Priority Applications (no., kind, date): US 2004828269 A 20040421; US 1999324920 A 19990603

Patent Details

Patent Number	Kind	Lang	Pgs	Draw	Filing Notes		
WO 2000075819	A2	EN	22	4			
National Designated States, Original	AE AL AM AT AU AZ BA BB BG BR BY CA CH CN CR CU CZ DE DK DM EE ES FI GB GD GE GH GM HR HU ID IL IN IS JP KE KG KP KR KZ LC LK LR LS LT LU LV MA MD MG MK MN MW MX NO NZ PL PT RO RU SD SE SG SI SK SL TJ TM TR TT TZ UA UG US UZ VN YU ZA ZW						
Regional Designated States, Original	AT BE CH CY DE DK EA ES FI FR GB GH GM GR IE IT KE LS LU MC MW MZ NL OA PT SD SE SI SZ TZ UG ZW						
AU 200052038	A	EN			Based on OPI patent		WO 2000075819
EP 1183633	A2	EN			PCT Application		WO 2000CA655
					Based on OPI patent		WO 2000075819
Regional Designated States, Original	AL AT BE CH CY DE DK ES FI FR GB GR IE IL IT LU LV MC MK NL PT RO SE SI						
JP 2003521020	W	JA	29		PCT Application		WO 2000CA655
					Based on OPI patent		WO 2000075819
US 20040205018	A1	EN			Continuation of application		US 1999324920

...Original Titles: RISK MANAGEMENT SYSTEM AND METHOD PROVIDING RULE-BASED EVOLUTION OF A PORTFOLIO OF INSTRUMENTS. ... Risk management system and method providing rule-based evolution of a portfolio of instruments. ... RISK MANAGEMENT SYSTEM AND METHOD PROVIDING RULE-BASED EVOLUTION OF A PORTFOLIO OF INSTRUMENTS ... Inventor: DEGRAAF, J. ... DOLEZAL, A. Alerting Abstract: Dynamic portfolio of instruments; Risk management system Original Publication Data by Authority: Inventor name & address: DEGRAAF, Jim. ... DOLEZAL, Antonin. ... Degraaf, Jim. ... Dolezal, Antonin. ... DEGRAAF, Jim. ... DOLEZAL, Antonin. Original Abstracts: A risk

management system and method provides for the establishment of dynamic portfolios, whose evolution over time is defined by one or more rules. A risk management system and method provides for the establishment of dynamic portfolios, whose evolution over time is defined by one or more rules. Each dynamic portfolio... A risk management system and method provides for the establishment of dynamic portfolios, whose evolution over time is defined by one or more rules. Each dynamic portfolio can have instruments added and...

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12/3,K/1 (Item 1 from file: 2) [Links](#)

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INSPEC

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05663227

Title: Banamex cuts the risk designer-style

Author Zecher, J.

Journal: Wall Street & Technology vol.11, no.11 p. 46, 48

Publication Date: March 1994 Country of Publication: USA

CODEN: WSTEE5 ISSN: 1060-989X

Language: English

Subfile: D

Abstract: In January, Banco Nacional de Mexico (Banamex), Mexico's largest bank, signed an agreement with Algorithmics International Inc., Toronto's risk management and financial software firm, for the latest version of RiskWatch. The object-oriented risk management product is used in measuring, visualizing and managing multi-site...

Identifiers: ...Algorithmics International;RiskWatch;

t /3,k/all

16/3,K/1 (Item 1 from file: 2) [Links](#)

INSPEC

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06644607 INSPEC Abstract Number: C9709-7120-014

Title: Asset and liability management: a stochastic model for portfolio selection

Author Puelz, A.V.

Author Affiliation: Cox Sch. of Bus., Southern Methodist Univ., Dallas, TX, USA

Conference Title: Proceedings of the IEEE/IAFE 1997 Computational Intelligence for Financial Engineering (CIFEr) (Cat. No.97TH8304) p. 36-42

Publisher: IEEE, New York, NY, USA

Publication Date: 1997 Country of Publication: USA x+307 pp.

ISBN: 0 7803 4133 3 Material Identity Number: XX97-01743

Conference Title: Proceedings of the IEEE/IAFE 1997 Computational Intelligence for Financial Engineering (CIFEr)

Conference Sponsor: IEEE Neural Network Council; Int. Assoc. Financial Eng

Conference Date: 24-25 March 1997 Conference Location: New York City, NY, USA

Language: English

Subfile: C

Copyright 1997, IEE

Title: Asset and liability management: a stochastic model for portfolio selection
Abstract: ...involves the allocation of monies to a portfolio that provides cash flows sufficient to meet future liabilities. Such a portfolio should be structured to minimize the cost of funding cash outflow requirements such as claims... ...provides such a tool for asset allocation. The proposed model reverses the ordering of the simulation scenario analysis and optimization from most stochastic portfolio selection models currently being utilized for funds...
Descriptors: ...digital simulation;simulation;
Identifiers: liability management;simulation scenario analysis... ...simulation scenario optimization

16/3,K/2 (Item 1 from file: 35) [Links](#)
Dissertation Abs Online

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01657888 ORDER NO: AAD98-40127

STOCHASTIC HORIZON ANALYSIS FOR HEDGING FUTURE COMMERCIAL
MORTGAGE BACKED SECURITIES ISSUANCE

Author: QIAN, JUN

Degree: PH.D.

Year: 1998

Corporate Source/Institution: THE UNIVERSITY OF TOLEDO (0232)

Source: Volume 5907B of Dissertations Abstracts International.

PAGE 3667 . 153 PAGES

...Mortgage Backed Securities (CMBS) issuance, it is important to hedge the risk of changes in future interest rates. Portfolio immunization theory attempts to eliminate sensitivity to changes in the yield curve by matching the... ...this research presents a methodology that builds the correspondent computer model to let the trader simulate and evaluate his or her interest rate hedging strategies. Simulation results can be analyzed to gauge how well the hedge fulfills its objective. If the... ...A proposed future CMBS issuance interest rate hedging stochastic horizon analysis model based on mathematical simulation, decision analysis, and the real world financial market constraints is presented. Mathematical simulation results are provided with NationsBanc's CMBS transactions. Simulating and analyzing interest rate hedging strategies require a disciplined blend of subjective reasoning and rigorousengineers mathematical theories and tools, including probability analysis, expected value, decision theory, and Monte-Carlo simulation. It proposes a realistic solution to one of the most important and dynamic interest rate risk management problems in the CMBS new issuance business.

16/3,K/3 (Item 2 from file: 35) [Links](#)
Dissertation Abs Online

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01630931 ORDER NO: AAD98-25138

RISK MANAGEMENT AND HEDGING IN FINANCIAL MARKETS (STATIC
HEDGE, OIL FUTURES)

Author: XUAN, CHANGNENG
Degree: PH.D.
Year: 1997
Corporate Source/Institution: THE UNIVERSITY OF TEXAS AT AUSTIN (0227)
Source: Volume 5902A of Dissertations Abstracts International.
PAGE 575 . 113 PAGES
RISK MANAGEMENT AND HEDGING IN FINANCIAL MARKETS (STATIC
HEDGE, OIL FUTURES)

This thesis deals with issues on risk management and hedging in financial markets. It includes three essays. Essay I demonstrated the desirability of... ..provide proper price-discovery and vega-hedging capability. In essay II, we identify a static portfolio of standard options that replicates an up-and-out barrier option when the underlying asset follows a stochastic volatility model. Our simulation experiments conclude that static hedges replicate barrier options quite well if the volatility of volatility...

16/3,K/4 (Item 3 from file: 35) [Links](#)
Dissertation Abs Online
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01538999 ORDER NO: AAD97-13560
DECISION-MAKING UNDER ASYMMETRIC AND SEQUENTIAL
INFORMATION: A CASE OF MANAGING BUSINESS SCHOOLS, INCENTIVE
COMPATIBLE GRADING SCHEME, STUDENT'S AND PROFESSOR'S DECISION
PROCESS IN ACADEMIA

Author: KIM, BYUNGCHO
Degree: PH.D.
Year: 1996
Corporate Source/Institution: PURDUE UNIVERSITY (0183)
Source: Volume 5711A of Dissertations Abstracts International.
PAGE 4819 . 94 PAGES

...with the university's problem of managing professors seem as a set of human asset. Portfolio management in mutual fund with its most prevalent risk management technique is adapted to the professor management. Second part of the study is devoted to... ..similar problem by a newly hired professor until the tenure is attained. The situation were simulated using dynamic programming which allows sequential decision making. Proposed models are expected to improve the...

16/3,K/5 (Item 4 from file: 35) [Links](#)
Dissertation Abs Online
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01453131 ORDER NO: AADAA-19544057
CONSTRUCTED PRICING DYNAMICS AND MARKET ARBITRAGE

Author: LU, CHANGNIAN
Degree: PH.D.

Year: 1995

Corporate Source/Institution: RENSSELAER POLYTECHNIC INSTITUTE (0185)

Source: Volume 5609A of Dissertations Abstracts International.

PAGE 3685 . 215 PAGES

Constructed pricing relationship, trading rule development and trading risk management are the primary goals of this study. Two differently constructed pricing relationships have been developed... ..production pricing relationship (PPR). The SPR refers to the pricing relationships generated mainly by synthetical simulation or mathematical manipulation. On the contrary, the PPR is largely built on the basis of... ..The SPR study includes the pricing relationships between (1) a market index and a synthetic portfolio, (2) an index futures contract and a synthetic portfolio, and (3) one synthetic portfolio and another synthetic portfolio. The...

16/3,K/6 (Item 5 from file: 35) [Links](#)

Dissertation Abs Online

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919916 ORDER NO: AAD86-14976

SHORT HEDGE PERFORMANCE OF COTTON OPTIONS (MARKETING,
PORTFOLIO, FUTURES, SIMULATION)

Author: LIPPKE, LAWRENCE ARNOLD

Degree: PH.D.

Year: 1986

Corporate Source/Institution: TEXAS A&M UNIVERSITY (0803)

Source: Volume 4704A of Dissertations Abstracts International.

PAGE 1421 . 132 PAGES

SHORT HEDGE PERFORMANCE OF COTTON OPTIONS (MARKETING,
PORTFOLIO, FUTURES, SIMULATION)

Options on cotton futures provide a new risk management strategy for cotton producers. This study examines the performance of options in a short hedging... ..two levels of yield variability and two levels of initial debt. Six crop season price risk management strategies were compared. All hedges were placed at planting and lifted at ginning. No attempt...

16/3,K/7 (Item 1 from file: 139) [Links](#)

Fulltext available through: [STIC Full Text Retrieval Options](#)

EconLit

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503226

Title: Market Price Analysis and Risk Management for Convertible Bonds

Author: Ohtake, Fuminobu; Oda, Nobuyuki; Yoshida, Toshinao

Author Affiliation: Bank of Tokyo, Mitsubishi; Bank of Japan; Bank of Japan

Journal Name: Monetary and Economic Studies ,

Journal Volume & Issue: 17 2 ,

Pages: 47-89

Publication Date: 1999

Availability: Publisher's
URL

ISSN: 0288-8432

Document Type: Journal Article

Abstract Indicator: Abstract

Title: Market Price Analysis and Risk Management for Convertible Bonds

Abstract: ...Japanese market. We then use this implied volatility data: (1) to employ a Monte Carlo simulation to measure market risk for a test portfolio of convertible bonds and analyze the factors in price fluctuation; and (2) to perform regression analyses that empirically verify the characteristics of the convertible bond market in Japan. The implication for market risk management is to underscore the need to be aware of market price fluctuation caused by implied... ..share price movements, there is a particular need to be aware of implied volatility in risk management. Moreover, our analysis of market characteristics found that (1) there is a significant negative correlation...

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19/3,K/1 (Item 1 from file: 2) [Links](#)

Fulltext available through: [STIC Full Text Retrieval Options](#)
INSPEC

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08920718 INSPEC Abstract Number: C2004-05-7120-032

Title: Portfolio optimization under credit risk

Author Zagst, R.; Kehrbaum, J.; Schmid, B.

Author Affiliation: Munich Univ. of Technol., Garching, Germany

Journal: Computational Statistics vol.18, no.3 p. 317-38

Publisher: Physica-Verlag ,

Publication Date: 2003 Country of Publication: Germany

CODEN: CSTAEB ISSN: 0943-4062

SICI: 0943-4062(2003)18:3L:317:POUC;1-U

Material Identity Number: P714-2003-003

Language: English

Subfile: C

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Abstract: ...applying Kalman filtering methods as described in (Schmid & Kalemánova 2002). Based on these estimates we simulate the prices for a given set of bonds for a future time horizon. For each future time step and for each given portfolio composition these scenarios yield distributions of future cash flows and portfolio values. We show how the portfolio composition can be optimized by maximizing the expected final...

Descriptors: ...risk management;

19/3,K/2 (Item 1 from file: 139) [Links](#)

EconLit

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856335

Title: A Three-Factor Yield Curve Model: Non-Affine Structure, Systematic Risk Sources, and Generalized Duration

Author: Diebold, Francis; Ji, Lei; Li, Canlin

Author Affiliation: Department of Economics, University of Pennsylvania; Department of Economics, University of Pennsylvania; Graduate School of Management, University of California

Publication Information: Penn Institute for Economic Research, Department of Economics, University of Pennsylvania, PIER Working Paper Archive Pages: 44 pages

Publication Date: 2006

Availability: <http://www.econ.upenn.edu/Centers/pier/Archive/06-017.pdf> RI.

Document Type: Working Paper

Abstract Indicator: Abstract

Abstract: ...capture the pricing relations present in the data, we proceed to explore its efficacy in bond portfolio risk management. Traditional Macaulay duration is appropriate only in a one-factor (level) context; hence we move...

Descriptors: ...E430); Money and Interest Rates: Forecasting and Simulation (... ..C500); Term structure; Yield curve; Factor model; Risk Management

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23/3,K/1 (Item 1 from file: 2) [Links](#)
INSPEC

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05559580 INSPEC Abstract Number: C9402-7120-003

Title: Managing risk under time stress

Author Smith, K.; Hancock, P.A.

Author Affiliation: Human Factors Res. Lab., Minnesota Univ., Minneapolis, MN, USA

Conference Title: Proceedings of the Human Factors Society 36th Annual Meeting. Innovations for Interactions p. 1019-23 vol.2

Publisher: Human Factors Soc., Santa Monica, CA, USA

Publication Date: 1992 Country of Publication: USA 2 vol. xxii+1560 pp.

U.S. Copyright Clearance Center Code: 0163-5182/92/\$.50+\$.50

Conference Date: 12-16 Oct. 1992 Conference Location: Atlanta, GA, USA

Language: English

Subfile: C

Abstract: ...the operation of skilled operators in the domain of currency exchange. In comparing performance versus simulation data, the model identifies the one procedure that resists automation-the assessment of risks posed... ..design of systems to support skilled decision making under emergency conditions: decision support systems for dynamic environments like currency trading must notify the operator of the occurrence of system parameters that require assessments of environmental...

Identifiers: risk management;

23/3,K/2 (Item 1 from file: 23) [Links](#)

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CSA Technology Research Database

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0002467554 IP Accession No: 0693599

Optimal portfolio investment in a dynamic horizon.

Sengupta, J K Dep. Econ., Univ. California, Santa Barbara, CA 93106, USA

International Journal of Systems Science , v 14 , n 7 , p 789-800 , 1983

Publication Date: 1983

Publisher: Taylor & Francis Ltd. , 4 Park Square, Milton Park , Abingdon , OX14 4RN

Country Of Publication: UK

Publisher Url: <http://www.tandf.co.uk>

Document Type: Journal Article

Record Type: Abstract

Language: English

ISSN: 0020-7721

File Segment: Computer & Information Systems Abstracts

Optimal portfolio investment in a dynamic horizon.

Descriptors: Modeling; Simulation; Capital investment; Profit maximization; Risk assessment; Portfolios; Decision making

23/3,K/3 (Item 1 from file: 56) [Links](#)

Fulltext available through: [STIC Full Text Retrieval Options](#)

Computer and Information Systems Abstracts

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0000062581 IP Accession No: 0693599

Optimal portfolio investment in a dynamic horizon.

Sengupta, J K Dep. Econ., Univ. California, Santa Barbara, CA 93106, USA

International Journal of Systems Science , v 14 , n 7 , p 789-800 , 1983

Publication Date: 1983

Publisher: Taylor & Francis Ltd. , 4 Park Square, Milton Park , Abingdon , OX14 4RN

Country Of Publication: UK

Publisher Url: <http://www.tandf.co.uk>

Document Type: Journal Article

Record Type: Abstract

Language: English

ISSN: 0020-7721

File Segment: Computer & Information Systems Abstracts

Optimal portfolio investment in a dynamic horizon.

Descriptors: Modeling; Simulation; Capital investment; Profit maximization; Risk assessment; Portfolios; Decision making

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25/3,K/1 (Item 1 from file: 350) [Links](#)

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0010743258 & *Drawing available*

WPI Acc no: 2001-356064/200137

XRPX Acc No: N2001-258698

Portfolio valuation in terms of its performance relative to a specified benchmark under a range of future scenarios using two values related to the portfolio

Patent Assignee: ALGORITHIMICS INT CORP (ALGO-N)

Inventor: AZIZ A; DEMBO R; DEPRISCO B; MAUSSER H; DEMBO R S

Patent Family (7 patents, 93 & countries)

Patent Number	Kind	Date	Application Number	Kind	Date	Update	Type
WO 2001039005	A2	20010531	WO 2000CA1388	A	20001124	200137	B
CA 2290888	A1	20010526	CA 2290888	A	19991126	200143	E
AU 200116847	A	20010604	AU 200116847	A	20001124	200153	E
EP 1203335	A2	20020508	EP 2000979300	A	20001124	200238	E
			WO 2000CA1388	A	20001124		
JP 2003527679	W	20030916	WO 2000CA1388	A	20001124	200362	E
			JP 2001540599	A	20001124		
US 7171385	B1	20070130	US 2000718500	A	20001124	200710	E
US 20070124227	A1	20070531	US 2000718500	A	20001124	200736	NCE
			US 2006612375	A	20061218		

Priority Applications (no., kind, date): CA 2290888 A 19991126; US 2006612375 A 20061218

Patent Details

Patent Number	Kind	Lan	Pgs	Draw	Filing Notes		
WO 2001039005	A2	EN	57	13			
National Designated States, Original	AE AG AL AM AT AU AZ BA BB BG BR BY BZ CA CH CN CR CU CZ DE DK DM DZ EE ES FI GB GD GE GH GM HR HU ID IL IN IS JP KE KG KP KR KZ LC LK LR LS LT LU LV MA MD MG MK MN MW MX MZ NO NZ PL PT RO RU SD SE SG SI SK SL TJ TM TR TT TZ UA UG US UZ VN YU ZA ZW						
Regional Designated States, Original	AT BE CH CY DE DK EA ES FI FR GB GH GM GR IE IT KE LS LU MC MW MZ NL OA PT SD SE SL SZ TR TZ UG ZW						
CA 2290888	A1	EN					
AU 200116847	A	EN			Based on OPI patent	WO 2001039005	
EP 1203335	A2	EN			PCT Application	WO 2000CA1388	

					Based on OPI patent	WO 2001039005
Regional Designated States,Original	AL AT BE CH CY DE DK ES FI FR GB GR IE IT LI LT LU LV MC MK NL RO SI					
JP 2003527679	W	JA	55		PCT Application	WO 2000CA1388
					Based on OPI patent	WO 2001039005
US 20070124227	A1	EN			Continuation of application	US 2000718500
					Continuation of patent	US 7171385

...provides scenario sets to the risk-watch, a portfolio credit risk engine (212) generates credit risk analysis and data mapped by a risk mapper is stored in an input database (216) server.

Original Publication Data by Authority...Claims:mark-to-future value for each of the plurality of portfolios,wherein the mark-to-future value for a portfolio is calculated from mark-to-future values for the instruments in the portfolio, and wherein the mark-to-future value for an instrument is a simulated expected value for the instrument under a future scenario at a time point; and a second risk engine adapted to perform steps comprising: for... .. the expected value, over a plurality of future scenarios, each with an associated probability of future occurrence, of the unrealized gains of the portfolio calculated as the absolute differences between the mark-to-future value of the portfolio and a benchmark value where the mark-to-future value of the portfolio exceeds the benchmark value, andwherein the downside value is the expected value, over the plurality of future scenarios, each with an associated probability of future occurrence, of the unrealized losses of the portfolio calculated as the absolute differences between the mark-to-future value of the portfolio and the benchmark value where the benchmark value exceeds the mark-to-future value of the portfolio;determining at least one efficient portfolio from the plurality of portfolios,wherein each efficient portfolio... .. mark-to-future value for each of the plurality of portfolios, wherein the mark-to-future value for a portfolio is calculated from mark-to-future values for the instruments in the portfolio, and wherein the mark-to-future value for an instrument is a simulated expected value for the instrument under a future scenario at a time point;b) for each of the plurality of portfolios, disaggregating the portfolio... .. the expected value, over a plurality of future scenarios, each with an associated probability of future occurrence, of the unrealized gains of the portfolio calculated as the absolute differences between the mark-to-future value of the portfolio and a benchmark value where the mark-to-future value of the portfolio exceeds the benchmark value, andwherein the downside value is the expected value, over the plurality of future scenarios, each with an associated probability of future occurrence, of the unrealized losses of the portfolio calculated as the absolute differences between the mark-to-future value of the portfolio and the benchmark value where the benchmark value exceeds the mark-to-future value of the portfolio;c) determining at least one efficient portfolio from the plurality of portfolios, wherein each efficient...

Full text Files

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[File 15] ABI/Inform(R) 1971-2008/Apr 21
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[File 16] Gale Group PROMT(R) 1990-2008/Apr 17
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**File 16: Because of updating irregularities, the banner and the update (UD=) may vary.*

[File 148] Gale Group Trade & Industry DB 1976-2008/Apr 03
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**File 148: The CURRENT feature is not working in File 148. See HELP NEWS148.*

[File 160] Gale Group PROMT(R) 1972-1989
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[File 275] Gale Group Computer DB(TM) 1983-2008/Apr 16
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[File 621] Gale Group New Prod.Annou.(R) 1985-2008/Apr 04
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[File 13] BAMP 2008/Apr 09
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**File 13: This file now updates daily.*

[File 75] TGG Management Contents(R) 86-2008/Mar W5
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[File 95] TEME-Technology & Management 1989-2008/Apr W1
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[File 9] Business & Industry(R) Jul/1994-2008/Apr 21
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[File 20] Dialog Global Reporter 1997-2008/Apr 22
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[File 610] Business Wire 1999-2008/Apr 22
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**File 610: File 610 now contains data from 3/99 forward. Archive data (1986-2/99) is available in File 810.*

[File 613] PR Newswire 1999-2008/Apr 22
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[File 624] McGraw-Hill Publications 1985-2008/Apr 22
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**File 624: Homeland Security & Defense and 9 Platt energy journals added Please see HELP NEWS624 for more*

[File 634] San Jose Mercury Jun 1985-2008/Apr 17
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[File 636] Gale Group Newsletter DB(TM) 1987-2008/Apr 16
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[File 626] Bond Buyer Full Text 1981-2008/Apr 18
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[File 267] Finance & Banking Newsletters 2008/Apr 21
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[File 348] EUROPEAN PATENTS 1978-2007/200816
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[File 349] PCT FULLTEXT 1979-2008/UB=20080228UT=20080221
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; d s
Set      Items      Description
S1      1254088      S (RISK? ? OR RISKINESS OR UNCERTAIN? OR LIABILITY OR
LIABILITIES?) ( ) ( MANAGEMENT OR QUOTIENT OR HEDG??? OR DETERMIN? OR MITIGAT???
OR IDENTIF? OR EVALUAT??? OR FORECAST? OR PREDICT? OR ANTICIPAT? OR ESTIMAT? OR
ANALY??? OR ASSESS?)
S2      2509298      S (PORTFOLIO OR GROUP OR MIX OR BLOCK OR BLOC OR POOL OR
CLUSTER??? OR LIST??? OR COMBINATION? ?) (3N) (OPTION? ? OR FUTURE? ? OR FUND? ?
OR STOCK? ? OR BOND? ? OR SHARE? ? OR (STOCK? ? OR BOND? ? OR
FINANCIAL()INSTRUMENT? ? OR COMMODIT??? OR FUTURES OR MONEY OR SECURIT??? OR
EQUITIES OR EQUITY) ( ) (MARKET? ? OR TRADE??? OR TRADING OR INVESTMENT? ? OR
INVEST???) )
S3      1005742      S SIMULAT?? OR SIMULATION OR SIMULATING
S4      38027         S S3(5N) (REVENUE? ? OR FEE? ? OR PAYMENT? ? OR COST? ? OR
CHARGE? ? OR PRICE? ? OR PRICING OR MONEY OR MONIES OR CHARG???)
S5      354816       S (INTERACTIVE OR SPONTANEOUS?? OR INSTANTANEOUS?? OR (INCUR???
OR OCCU?) ( ) IMMEDIATE?? OR ON()GOING OR REALTIME OR REAL()TIME OR CONCURRENT? OR
DYNAMIC? OR AUTOMATIC?) (3N) (PORTFOLIO OR STRATEGIST OR TRAD??? OR RULES?? OR
REGULATION? ?)
S6      2330110      S (ANTICIPAT??? OR ASSUM??? OR EXPECT? OR FORECAST??? OR
FORESEE? OR FORETELL? OR FUTURE? ? OR NEXT OR OUTCOME OR OUTLOOK) (3N) (SCENARIO
OR EVENT? ? OR OCCURRENCE OR HAPPENING? ? OR ACTIVIT??? OR INCIDENT? ?)
S7      647373       S RISK()MANAGEMENT
S8      6            S RISKWATCH AND ALGORITHMICS()INTERNATIONAL
S9      5            S CO-ALGORITHMICS()INTERNATIONAL()CORP?
S10     67           S AU=(DEGRAAF, J7 OR DEGRAAF J7 OR DEGRAAF(2N)J7 OR DE()P?, B?
OR DE()P? B? OR
DE()P?(2N)B? OR DOLEZAL, A? OR DOLEZAL A? OR DOLEZAL(2N)A?)
S11     2            S S10 AND S7
S12     11           S S8 OR S9
S13     9            S S12 NOT S11
S14     2636         S S1(7N)S2
S15     1            S S14(7N)S3
S16     1            S S15 NOT S13
S17     46           S S7(7N)S4
S18     0            S S17(10N) (S2 OR S5)
S19     9            S S17 NOT PY>1999
S20     13           S RISK? ?()MANAGEMENT(7N)SIMULAT?(10N)PORTFOLIO(7N) (FORECAST???
OR FORESEE? OR
FORETELL? OR FUTURE? ?)
S21     3            S S20 NOT PY>1999
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S23     2069         S S3(7N)S1
S24     2            S S23(10N)S6
S25     2            S S24 NOT (S22 OR S13 OR S11)
S26     21           S S23(7N)S5
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S27 6 S S26 NOT PY>1999
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 S29 112 S S23 (3N)S4
 S30 6 S S26 NOT PY>1999
 S31 0 S S30 NOT (S28 OR S25 OR S22 OR S13 OR S11)
 S32 1 S S23 (7N)S2

?

E /3, x/a11

11/3K/1 (Item 1 from file: 348) [Links](#)

Fulltext available through: [Order File History](#)

EUROPEAN PATENTS

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01242317

RISK MANAGEMENT SYSTEM AND METHOD PROVIDING RULE-BASED
 EVOLUTION OF A PORTFOLIO OF INSTRUMENTS
 SYSTEM UND VERFAHREN ZUR VERWALTUNG VON RISIKO MIT EINER AUF
 REGELN BASIERTEN EVOLUTION LINES PORTFOLIOS VON FINAZIELLEN
 INSTRUMENTEN
 SYSTEME ET PROCEDE DE GESTION DE RISQUES SERVANT A FOURNIR UNE
 EVOLUTION DE PORTEFEUILLE D'INSTRUMENTS BASEE SUR DES REGLES
 RISK MANAGEMENT SYSTEM AND METHOD PROVIDING RULE-BASED
 EVOLUTION OF A PORTFOLIO OF INSTRUMENTS

Patent Assignee:

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(Applicant designated States: all)

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• DOLEZAL, Antonin

410 Davenport Road; Toronto, Ontario M4V 1B5; (CA)

• DEGRAAF, Jim....CA)

• DOLEZAL, Antonin..

Legal Representative:

• Frost, Alex John et al (85791)

Boulst Wade Tennant, Verulam Gardens 70 Gray's Inn Road; London WC1X 8BT; (GB)

	Country	Number	Kind	Date	
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Patent	EP	1183633	A2	20020306	(Basic)
	WO	200075819		20001214	
Application	EP	2000936560		20000602	
	WO	2000CA655		20000602	
Priorities	US	324920		19990603	

Designated States:

AT; BE; CH; CY; DE; DK; ES; FI; FR; GB;
GR; IE; IT; LI; LU; MC; NL; PT; SE;

Extended Designated States:

AL; LT; LV; MK; RO; SI;

International Patent Class (V7): G06F-017/60

NOTE: No A-document published by EPO

Type	Pub. Date	Kind	Text
Publication: English			
Procedural: English			
Application: English			
Available Text	Language	Update	Word Count
Total Word Count (Document A)			
Total Word Count (Document B)			
Total Word Count (All Documents)			

11/3K/2 (Item 1 from file: 349) [Links](#)

Fulltext available through: [Order File History](#)

PCT PULTEXT

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00762412

RISK MANAGEMENT SYSTEM AND METHOD PROVIDING RULE-BASED
EVOLUTION OF A PORTFOLIO OF INSTRUMENTS
SYSTEME ET PROCEDE DE GESTION DE RISQUES SERVANT A FOURNIR UNE
EVOLUTION DE PORTEFEUILLE D'INSTRUMENTS BASEE SUR DES REGLES
RISK MANAGEMENT SYSTEM AND METHOD PROVIDING RULE-BASED
EVOLUTION OF A PORTFOLIO OF INSTRUMENTS

Patent Applicant/Patent Assignee:

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(Designated only for: US)
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(Designated only for: US)
- DEGRAAF Jim; ... (Designated only for: US)

• DOLEZAL Antonin;

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(Designated only for: US)
- DEGRAAF Jim
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...

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	Country	Number	Kind	Date
Patent	WO	200075819	A2	20001214
Application	WO	2000CA655		20000602
Priorities	US	99324920		19990603

Designated States: (All protection types applied unless otherwise stated - for applications 2004+)

[EP] AT; BE; CH; CY; DE; DK; ES; FR; GB;
GR; IE; IT; LU; MC; NL; PT; SE;

[OA] BF; BJ; CF; CG; CI; CM; GA; GN; GW; ML;
MR; NE; SN; TD; TG;

[AP] GH; GM; KE; LS; MW; MZ; SD; SL; SZ; TZ;
UG; ZW;

[EA] AM; AZ; BY; KG; KZ; MD; RU; TJ; TM;

Publication Language: English

Filing Language: English

Fulltext word count: 7015

Detailed Description:

...Published

- Without international search report and to be republished
upon receipt of that report.

Title: Risk Management System and Method Providing Rule-Based
Evolution of a Portfolio of Instruments

FIELD OF THE INVENTION

The present invention relates to a risk management system and method.

More specifically, the present invention relates to a risk management system and method
which provides for the analysis of risk of a portfolio of instruments wherein the portfolio
evolves over time.

BACKGROUND OF THE INVENTION

Risk Management systems are known and are commonly employed by
financial institutions, natural resource-based corporations... the risk associated with the
operations of the user.

One popular example of a known risk management system is the
RiskWatch V3.2 system, sold by the assignee of the present invention... and can also
include non-financial instruments such as reservoir capacities, insurance products, etc.

Known risk management systems do however suffer from some
problems. One of the more common problems is that... being analyzed by the risk system
changes, perhaps significantly, as time passes.

To date, the risk management systems and methods of which the
present inventors are aware have not dealt well with... to simulate, a user SUBSTANTIAL
SHEET (RULE 25)

It is therefore desired to have a risk management system and method
which permits a user to employ dynamic trading strategies using rules which... OF THE
INVENTION

It is an object of the present invention to provide a novel risk
management system and method which obviates or mitigates at least one
disadvantage of the prior art... being met.

According to yet another aspect of the present invention, there is provided a risk management system operable on a set of instruments and a set of scenarios, each scenario including... a risk metric corresponding to the compositions of said portfolio.

The present invention provides a risk management system and method for the establishment of dynamic portfolios, whose evolution over time is defined... with reference to the attached Figures, wherein:

SUBSTITUTE SHEET (RULE 25)

Figure 1 shows a risk management system in accordance with an embodiment of the present invention, including a dynamic portfolio. Figure... accorded serial 0 number " and assigned to the assignee of the present invention, a novel risk management system is disclosed and the contents of this reference are incorporated herein by reference. As shown in Figure 1, this novel risk management system 20 can include one or more risk engines 24 which operate on models of... or to hedge a position in an instrument, the greater the risk.

Conventionally, prior art risk management systems have dealt with liquidity issues by making a broad assumption, such as assuming that... that may take weeks or more to sell. It will be apparent that prior art risk management systems have not represented liquidity issues in an effective manner.

In contrast, in the present:

Claims:

...said portfolio when
evaluation of said rule results in said condition being met.
3 A risk management system operable on a set of instruments and a set of scenarios, each scenario including...

?

? t /3,k/all

13/3,K/1 (Item 1 from file: 15) [Links](#)

ABI/Inform(R)

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00842790

94-92182

Banamex cuts the risk designer-style

Zecher, Joshua

Wall Street & Technology v11n11 pp: 46-50

Mar 1994

ISSN: 1060-989X Journal Code: WSC

Word Count: 1330

Abstract:

...January 1994, Banco Nacional de Mexico (Banamex), Mexico's largest bank, signed an agreement with Algorithmics International Inc. for the latest version of RiskWatch. The object-oriented risk management product is used in measuring, visualizing, and managing multi-site...

Text:

...In January, Banco Nacional de Mexico (Banamex), Mexico's largest bank, signed an agreement with Algorithmics International Inc., Toronto's risk management and financial software firm, for the latest version of RiskWatch. The object-oriented risk management product is used in measuring, visualizing and managing multi-site...

...means and a mechanism to identify the embedded risk across all portfolios," says Dodd. Eventually, RiskWatch is intended to cover equities, foreign exchange, interest rate and commodity risk in global markets...

...the length or specific details of the exclusivity, according to Dodd, the exclusivity in any RiskWatch contract refers to the unique analytics developed for each market and each investment firm. For...

...Martina, assistant project manager at Banamex. "The Mexican market is becoming a large, open market. [RiskWatch will help to] make sure everything is in order."

The main difficulty with hedging risk...

...systems are extensible and hence can accommodate instruments that have not yet been thought of."

RiskWatch can create a new instrument model in a tenth of the time as a standard...

...for Algorithmics is Brazil. Four of the top 10 banks use the first version of RiskWatch, a non-object-oriented toolkit. Antonio Perotta, the former head of Banco Bamerindus (Brazil) trading department in Sao Paolo, used the non-object-oriented version of RiskWatch before joining Price Waterhouse's technology consulting practice in New York last year. Algorithmics was hired to assess the risk for the entire bank's financial trading.

"RiskWatch is much more valuable in Brazil or Mexico," says Perotta.
"Volatility is much higher than...

...Bamerindus's relationship with Algorithmics. Banco was supposed to receive the object-oriented version of RiskWatch two years ago, but it never arrived.

According to Dodd, the older version of RiskWatch used some object-oriented concepts, and Banco Bamerindus licensed the codes that version. Banco Bamerindus believed the licensing would apply to the new RiskWatch, but Algorithmics had a different viewpoint. "There may have been some confusion in the terminology...

...propeller airplane and a supersonic one. This is a new code base."

As a result, RiskWatch was never delivered to Banco Bamerindus, and Algorithmics is now shipping its Portuguese-based product...

...is just beginning to see the fruits of its investment as the first phase of RiskWatch is scheduled to be installed in a few weeks. The Banamex plan calls for an...

...into the seven figures. For example, real-time data links are priced out separately. The RiskWatch product is an ensemble, and customers can purchase component parts from an a la carte...

...true methods.

BREAKING THE MOLD

According to Perotta, Banco Bamerindus had problems using the old RiskWatch, a much less sophisticated and powerful version than Banamex's purchase. Many of the emerging...

...difficulties, there are cultural problems," says Perotta. "Accounting people are not prepared to deal with RiskWatch. They have to have a different background to read charts instead of numbers. That challenge...

13/3,K/2 (Item 1 from file: 16) [Links](#)

Gale Group PROMT(R)

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03251796 Supplier Number: 44472852 (USE FORMAT 7 FOR FULLTEXT)

Banamex Cuts The Risk Designer-Style

Wall Street & Technology, p 46

March, 1994

Language: English Record Type: Fulltext

Document Type: Magazine/Journal ; Trade

Word Count: 1317

...In January, Banco Nacional de Mexico (Banamex), Mexico's largest bank, signed an agreement with Algorithmics International Inc., Toronto's risk management and financial software firm, for the latest version of RiskWatch. The object -oriented risk management product is used in measuring, visualizing and managing multi-site...

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'There may have been some confusion in the terminology...propeller airplane and a supersonic one. This is a new code base.'

As a result, RiskWatch was never delivered to Banco Bamerindus, and Algorithmics is now shipping its Portuguese-based product...

...is just beginning to see the fruits of its investment as the first phase of RiskWatch is scheduled to be installed in a few weeks.

The Banamex plan calls for an 'incremental installation' of RiskWatch. Currently, interfaces have not been created to interpret the various market data feeds.

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...true methods.

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people are not prepared to deal with RiskWatch. They have to have a different background to read charts instead of numbers. That challenge...

13/3,K/3 (Item 1 from file: 275) [Links](#)

Gale Group Computer DB(TM)

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01678557 Supplier Number: 15102517 (Use Format 7 Or 9 For FULL TEXT)

Banamex cuts the risk designer-style. (Mexico's largest bank embraces object-oriented risk management systems)

Zecher, Joshua

Wall Street & Technology ,v11 ,n11 ,p46(3)

March, 1994

ISSN: 1060-989X

Language: ENGLISH Record Type: FULLTEXT; ABSTRACT

Word Count: 1442 Line Count: 00118

Abstract: ...The country's largest bank, Banco Nacional de Mexico, has entered an agreement with the Algorithmics International Inc risk management and financial software company for its RiskWatch object-oriented risk management product.

...In January, Banco Nacional de Mexico (Banamex), Mexico's largest bank,

signed an agreement with Algorithmics International Inc., Toronto's risk management and financial software firm, for the latest

version of RiskWatch. The object-oriented risk management product is used in measuring, visualizing and managing multi-site...

...means and a mechanism to identify the embedded risk across all portfolios," says Dodd. Eventually, RiskWatch is intended to cover equities, foreign exchange, interest rate and commodity risk in

global
markets...

...the length or specific details of the exclusivity, according to Dodd, the exclusivity in any RiskWatch contract refers to the unique analytics developed for each market and each investment firm. For...

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...true methods.

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"Accounting

people are not prepared to deal with RiskWatch. They have to have a different background to read charts instead of numbers. That challenge...

13/3K/4 (Item 1 from file: 348) [Links](#)

Fulltext available through: [Order File History](#)

EUROPEAN PATENTS

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01587654

Generator libraries

Generatorbibliotheken

Bibliothèques generateurs

Patent Assignee:

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(Applicant designated States: all)

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Legal Representative:

- Frost, Alex John et al (85791)
Boulton Wade Tennant, Verulam Gardens 70 Gray's Inn Road; London WC1X 8BT; (GB)

	Country	Number	Kind	Date	
Patent	EP	1316893	A2	20030604	(Basic)
Application	EP	2002257983		20021120	
Priorities	US	331732	P	20011121	
	US	84650		20020228	

Designated States:

AT; BE; BG; CH; CY; CZ; DE; DK; EE; ES;
FI; FR; GB; GR; IE; IT; LI; LU; MC; NL;
PT; SE; SK; TR;

Extended Designated States:

AL; LT; LV; MK; RO; SI;

International Patent Class (V7): G06F-017/10; G06F-017/60 Abstract Word Count: 171

NOTE: NONE

NOTE: Figure number on first page: NONE

Type	Pub. Date	Kind	Text
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Publication: English

Procedural: English

Application: English

Available Text	Language	Update	Word Count
CLAIMS A	(English)	200323	508
SPEC A	(English)	200323	11898
Total Word Count (Document A) 12406			
Total Word Count (Document B) 0			
Total Word Count (All Documents) 12406			

13/3K/5 (Item 2 from file: 348) [Links](#)

Fulltext available through: [Order File History](#)

EUROPEAN PATENTS

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01306495

METHOD OF PORTFOLIO VALUATION

VERFAHREN ZUR PORTFOLIO-BEWERTUNG

PROCEDE D'EVALUATION D'UN PORTEFEUILLE

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	Country	Number	Kind	Date	
Patent	EP	1203335	A2	20020508	(Basic)
	WO	200139005		20010531	
Application	EP	2000979300		20001124	
	WO	2000CA1388		20001124	
Priorities	CA	2290888		19991126	

Designated States:

AT; BE; CH; CY; DE; DK; ES; FI; FR; GB;
GR; IE; IT; LI; LU; MC; NL;

Extended Designated States:

AL; LT; LV; MK; RO; SI;

International Patent Class (V7): G06F-017/60

NOTE: No A-document published by EPO

Type	Pub. Date	Kind	Text
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Publication: English

Procedural: English

Application: English

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Total Word Count (Document B)			
Total Word Count (All Documents)			

13/3K/6 (Item 3 from file: 348) [Links](#)

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EUROPEAN PATENTS

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01242652

RISK MANAGEMENT SYSTEM, DISTRIBUTED FRAMEWORK AND METHOD
SYSTEM, VERTEILTES RAHMENSYSYSTEM UND VERFAHREN ZUM VERWALTEN
VON RISIKO

SYSTEME DE GESTION DE RISQUES, PLAN DE REPARTITION ET PROCEDE

Patent Assignee:

- Algorithmics International Corp.; (3039770)
Chancery House, High Street; Bridgetown, Barbados, West Indies; (BB)
(Applicant designated States: all)
- Algorithmics International Corp.; (
;;

Inventor:

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398 Markham Street; Toronto, Ontario M6G 2K9; (CA)
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369 Calvert Road; Markham, Ontario L6C 1X7; (CA)
- ADAR, Alon
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- PENNY, David
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205 Clendenan Avenue; Toronto, Ontario M6P 2W9; (CA)

Legal Representative:

- Frost, Alex John et al (85791)
Boulton Wade Tennant, Verulam Gardens 70 Gray's Inn Road; London WC1X 8BT; (GB)

	Country	Number	Kind	Date	
Patent	EP	1183635	A2	20020306	(Basic)
	WO	200075820		20001214	
Application	EP	2000938364		20000602	
	WO	2000CA656		20000602	
Priorities	US	323680		19990602	

Designated States:

AT; BE; CH; CY; DE; DK; ES; FI; FR; GB;
GR; IE; IT; LI; LU; MC; NL; PT; SE;

Extended Designated States:

AL; LT; LV; MK; RO; SI;

International Patent Class (V7): G06F-017/60

NOTE: No A-document published by EPO

Type	Pub. Date	Kind	Text
------	-----------	------	------

Publication: English

Procedural: English

Application: English

Available Text	Language	Update	Word Count
Total Word Count (Document A)			
Total Word Count (Document B)			
Total Word Count (All Documents)			

13/3K/7 (Item 4 from file: 348) [Links](#)

Fulltext available through: [Order File History](#)

EUROPEAN PATENTS

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01012977

COMPUTER-IMPLEMENTED METHOD AND APPARATUS FOR PORTFOLIO
COMPRESSION

AUF COMPUTER BASIERTES VERFAHREN UND APPARAT ZUM KOMPRIMIEREN
VON PORTFOLIOS

PROCEDE INFORMATISE DE COMPRESSION DE PORTEFEUILLE ET DISPOSITIF
ASSOCIE

Patent Assignee:

- Algorithmics International Corp.; (3039770)
Chancery House, High Street; Bridgetown, Barbados, West Indies; (BB)
(Proprietor designated states: all)
- Algorithmics International Corp.; (
; ;

Inventor:

- DEMBO, Ron, S.
398 Markham Street; Toronto, Ontario M6G 2K9; (CA)
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211 Joseph Aaron Boulevard; Thornhill, Ontario L4J 6C3; (CA)
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UNIT 42, 105 CARLTON ROAD; MARKHAM, ONTARIO L3R 1Z8; (CA)

Legal Representative:

- Cross, Rupert Edward Blount et al (42891)
BOULT WADE TENNANT, Verulam Gardens 70 Gray's Inn Road; London WC1X 8BT; (GB)

	Country	Number	Kind	Date	
Patent	EP	985188	A1	20000315	(Basic)
	EP	985188	B1	20040102	
	WO	1998054666		19981203	
Application	EP	98923949		19980529	
	WO	98CA519		19980529	
Priorities	US	50927	P	19970529	

Designated States:

AT; BE; CH; DE; DK; ES; FR; GB; GR; IE;
IT; LI; NL;

International Patent Class (V7): G06F-017/60

NOTE: No A-document published by EPO

Type	Pub. Date	Kind	Text
------	-----------	------	------

Publication: English

Procedural: English

Application: English

Available Text	Language	Update	Word Count
CLAIMS B	(English)	200401	904
CLAIMS B	(German)	200401	881
CLAIMS B	(French)	200401	1149
SPEC B	(English)	200401	12155
Total Word Count (Document A) 0			
Total Word Count (Document B) 15089			
Total Word Count (All Documents) 15089			

13/3K/8 (Item 1 from file: 349) [Links](#)

Fulltext available through: [Order File History](#)

PCT FULLTEXT

Patent Applicant/Patent Assignee:

- ALGORITHMICS INTERNATIONAL CORP; Chancery House, High Street, Bridgetown, Barbados, West Indies
BB; BB(Residence); BB(Nationality)
(For all designated states except: US)
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(Designated only for: US)
- MAUSSER Helmut; 260 Queen's Quay West, #2401, Toronto, Ontario M5J 2N3
CA; CA(Residence); CA(Nationality)
(Designated only for: US)
- ALGORITHMICS INTERNATIONAL CORP... ;
;;

Patent Applicant/Inventor:

- DEMBO Ron
398 Markham Street, Toronto, Ontario M6G 2K9; CA; CA(Residence); CA(Nationality);
(Designated only for: US)
- MAUSSER Helmut
260 Queen's Quay West, #2401, Toronto, Ontario M5J 2N3; CA; CA(Residence);
CA(Nationality); (Designated only for: US)

Legal Representative:

- BERESKIN & PARR(agent)
40 King Street West, 40th Floor, Toronto, Ontario M5H 3Y2; CA;

	Country	Number	Kind	Date
Patent	WO	200139005	A2	20010531
Application	WO	2000CA1388		20001124
Priorities	CA	2290888		19991126

Designated States: (All protection types applied unless otherwise stated - for applications 2004+)

[EP] AT; BE; CH; CY; DE; DK; ES; FI; FR; GB;
GR; IE; IT; LU; MC; NL; PT; SE; TR;

[OA] BF; BJ; CF; CG; CI; CM; GA; GN; GW; ML;
MR; NE; SN; TD; TG;

[AP] GH; GM; KE; LS; MW; MZ; SD; SL; SZ; TZ;
UG; ZW;

[EA] AM; AZ; BY; KG; KZ; MD; RU; TJ; TM;

Publication Language: English

Filing Language: English

Fulltext word count: 12807

Detailed Description:

...of the user.

One popular example of a known risk management system
5 is the RiskWatch V3 2 system, sold by the assignee of the present
invention. This system allows users...present invention resides in Risk Engine 202.

Risk Engine 202 combines the results calculated by RiskWatch 208 and
stored in MtF cube 120 with data from risk controlling system (RICOS)
204...for example, or dynamic, in which case,
the add-on factors are frequently recalculated by RiskWatch 208 to reflect the current state
of the market risk factors that drive the exposure... ..simulation calculates the exposure using
the more
computationally expensive full simulation approach. In this case,
RiskWatch 208 calculates a MtF cube 120 representing the value of the
deal for each scenario... ..point, and Risk Engine 202 combines the
0 result with the rest of the portfolio.

RiskWatch 208 provides a set of methodologies to aggregate,
simulate, measure,, restructure and manage both credit and market risk.

RiskWatch 208 has been designed as the modeling engine in a
comprehensive risk management framework for... ..5 of International Settlement (BIS)
guidelines, but also for active risk
management and capital allocation. RiskWatch 208 creates the MtF cube
120 by revaluing a set of instruments for each scenario and each time
point. RiskWatch 208 receives input such as, for example: treasury
products, financial models, and scenarios from HistoRisk... ..described
0 below.

HistoRisk 210 is a scenario generator which provides the
scenario sets to RiskWatch 208 in order for RiskWatch 208 to compute
values of the MtF cube 120. HistoRisk 210 implements many scenario
generation... ..210 takes as input time series data and outputs
scenarios and variance/covariance matrices to RiskWatch 208.

Portfolio Credit Risk Engine (PCRE) 212 is an integrated
market and credit risk framework... ..database and set of tools for populating,

modifying, and selecting the data for analysis by RiskWatch 208.

Reporting database 218 stores the results of risk measure calculations. These results need to ...

13/3K/9 (Item 2 from file: 349) [Links](#)

Fulltext available through: [Order File History](#)

PCT FULLTEXT

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00762413

RISK MANAGEMENT SYSTEM, DISTRIBUTED FRAMEWORK AND METHOD
SYSTEME DE GESTION DE RISQUES, PLAN DE REPARTITION ET PROCEDE

Patent Applicant/Patent Assignee:

- ALGORITHMICS INTERNATIONAL CORP; Chancery House, High Street, Bridgetown
BB; BB(Residence); BB(Nationality)
(For all designated states except: US)
- DEMBO Ron; 398 Markham Street, Toronto, Ontario M6G 2K9
CA; CA(Residence); CA(Nationality)
(Designated only for: US)
- ZERBS Michael; 369 Calvert Road, Markham, Ontario L6C 1X7
CA; CA(Residence); AT(Nationality)
(Designated only for: US)
- ADAR Alon; 291 Rushton Road, Toronto, Ontario M6C 2X8
CA; CA(Residence); CA(Nationality)
(Designated only for: US)
- PARKINSON Brian; 10 Alma Avenue, Toronto, Ontario M6J 1N3
CA; CA(Residence); CA(Nationality)
(Designated only for: US)
- PENNY David; 187 Woburn Avenue, Toronto, Ontario M5M 1K8
CA; CA(Residence); CA(Nationality)
(Designated only for: US)
- BARTLETT Neil Edward; 205 Clendenan Avenue, Toronto, Ontario M6P 2W9
CA; CA(Residence); CA(Nationality)
(Designated only for: US)
- ALGORITHMICS INTERNATIONAL CORP... ;
;;

Patent Applicant/Inventor:

- DEMBO Ron
398 Markham Street, Toronto, Ontario M6G 2K9; CA; CA(Residence); CA(Nationality);
(Designated only for: US)

- ZERBS Michael
369 Calvert Road, Markham, Ontario L6C 1X7; CA; CA(Residence); AT(Nationality);
(Designated only for: US)
- ADAR Alon
291 Rushton Road, Toronto, Ontario M6C 2X8; CA; CA(Residence); CA(Nationality);
(Designated only for: US)
- PARKINSON Brian
10 Alma Avenue, Toronto, Ontario M6J 1N3; CA; CA(Residence); CA(Nationality);
(Designated only for: US)
- PENNY David
187 Woburn Avenue, Toronto, Ontario M5M 1K8; CA; CA(Residence);
CA(Nationality); (Designated only for: US)
- BARTLETT Neil Edward
205 Clendenan Avenue, Toronto, Ontario M6P 2W9; CA; CA(Residence);
CA(Nationality); (Designated only for: US)

Legal Representative:

- BERESKIN & PARR(agent)
40 King Street West, 40th Floor, Toronto, Ontario M5H 3Y2; CA;

	Country	Number	Kind	Date
Patent	WO	200075820	A2	20001214
Application	WO	2000CA656		20000602
Priorities	US	99323680		19990602

Designated States: (All protection types applied unless otherwise stated - for applications 2004+)

[EP] AT; BE; CH; CY; DE; DK; ES; FI; FR; GB;
GR; IE; IT; LU; MC; NL; PT; SE;

[OA] BF; BJ; CF; CG; CI; CM; GA; GN; GW; ML;
MR; NE; SN; TD; TG;

[AP] GH; GM; KE; LS; MW; MZ; SD; SL; SZ; TZ;
UG; ZW;

[EA] AM; AZ; BY; KG; KZ; MD; RU; TJ; TM;

Publication Language: English

Filing Language: English

Fulltext word count: 10433

Detailed Description:

...operations of the user.

One popular example of a known risk management system is the RiskWatch V3 2 system, sold by the assignee of the present invention.

This system is very...

? t /3,k/all

16/3,K/1 (Item 1 from file: 148) [Links](#)

Gale Group Trade & Industry DB

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0023374261 Supplier Number: 175526098 (USE FORMAT 7 OR 9 FOR FULL TEXT)

Energy credit risk management: confronted with a new paradigm, energy firms centralize the management process.(Risk Management)

Inoussa, Rahim

Electric Light & Power , 86 , 1 , 34(3)

Jan-Feb , 2008

ISSN: 0013-4120

Language: English

Record Type: Fulltext

Word Count: 1945 Line Count: 00167

...changes in their collateral terms as market and credit conditions change. If the credit risk group has a Potential Future Exposure (PFE) engine for counterparty risk analysis, adding collateral and netting terms in the simulation framework can provide early warning signals of potential problems as well as a full liquidity...

? t/3,k/all

19/3,K/1 (Item 1 from file: 15) [Links](#)

ABI/Inform(R)

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01950772 45898610

Ready for the future?

Goldin, Daniel S; Venneri, Samuel L; Noor, Ahmed K

Mechanical Engineering v121n11 pp: 60-66

Nov 1999

ISSN: 0025-6501 Journal Code: MEG

Word Count: 4067

Text:

...scenarios before the mission begins.

Intelligent Synthesis Environment has five major components:
rapid
synthesis and simulation tools; cost and risk
management technology; life cycle integration and validation;
collaborative engineering environment; and cultural
changetraining and
education.

Intelligent...

19/3,K/2 (Item 2 from file: 15) [Links](#)
ABI/Inform(R)
(c) 2008 ProQuest Info&Learning. All rights reserved.
01832815 04-83806
[Deterministic simulation for risk management](#)

Papageorgiou, Anargyros; Paskov, Spassimir
Journal of Portfolio Management - Special Theme: Derivatives & Risk Management
Supplement pp: 122-127
May 1999
ISSN: 0095-4918 Journal Code: IPO

[Abstract:](#)

Monte Carlo simulation is widely used in pricing and
risk management of complex financial instruments.
Deterministic simulation methods are superior to Monte Carlo in
terms of...

19/3,K/3 (Item 1 from file: 16) [Links](#)
Gale Group PROMT(R)
(c) 2008 The Gale Group. All rights reserved.
06872828 Supplier Number: 57951035 (USE FORMAT 7 FOR FULLTEXT)

READY FOR THE FUTURE?
Goldin, Daniel S.; Venneri, Samuel L.; Noor, Ahmed K.
Mechanical Engineering-CIME , v 121 , n 11 , p 61
Nov, 1999
Language: English Record Type: Fulltext
Document Type: Magazine/Journal; Refereed ; Trade
Word Count: 3893

...scenarios before the mission begins.

Intelligent Synthesis Environment has five major components: rapid synthesis and simulation tools; cost and risk management technology; life cycle integration and validation; collaborative engineering environment; and cultural change--training and education...

19/3,K/4 (Item 2 from file: 16) [Links](#)
Gale Group PROMT(R)
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05213841 Supplier Number: 47953067

Cats Software Inc. - Company Report
Investext , p 1-2
Sept 1 , 1997
Language: English Record Type: Abstract
Document Type: Magazine/Journal ; Trade

Abstract:

IPO MAVEN report by Anonx0D Cats Software Inc.'s products are used in derivatives risk management to provide front office software for structuring, pricing, trading and simulating complex derivative instruments such as swaps, options, caps, floors, swaptions and futures, and back office...

19/3,K/5 (Item 3 from file: 16) [Links](#)
Gale Group PROMT(R)
(c) 2008 The Gale Group. All rights reserved.
02664353 Supplier Number: 43551077 (USE FORMAT 7 FOR FULLTEXT)

Advanced Systems Expose Elusive Rate Risks
Bank Technology News , p 1
Jan , 1993
Language: English Record Type: Fulltext
Document Type: Magazine/Journal ; Trade
Word Count: 1666

...give meaningful results.'

Reforming the asset/liability management process via OAS modeling and Monte Carlo simulation is not without its costs. Both Quantitative Risk Management and Risk Management Technologies charge monthly fees for their systems. A

Quantitative Risk Management system, per institution, costs...

19/3,K/6 (Item 1 from file: 148) [Links](#)
Gale Group Trade & Industry DB
(c)2008 The Gale Group. All rights reserved.
11576943 Supplier Number: 57951035 (USE FORMAT 7 OR 9 FOR FULL TEXT)
READY FOR THE FUTURE?

Goldin, Daniel S.; Venneri, Samuel L.; Noor, Ahmed K.
Mechanical Engineering-CIME , 121 , 11 , 61
Nov , 1999
ISSN: 0025-6501
Language: English
Record Type: Fulltext
Word Count: 4262 Line Count: 00386

...scenarios before the mission begins.

Intelligent Synthesis Environment has five major components: rapid synthesis and simulation tools; cost and risk management technology; life cycle integration and validation; collaborative engineering environment; and cultural change--training and education...

19/3,K/7 (Item 2 from file: 148) [Links](#)
Gale Group Trade & Industry DB
(c)2008 The Gale Group. All rights reserved.
11012697 Supplier Number: 54406010 (USE FORMAT 7 OR 9 FOR FULL TEXT)
Risk model offers mastery of (NO.sub.x) allowance balancing act.

Selker, Frank; Hester, Gordon
Electric Light & Power , 77 , 3 , 14(1)
March , 1999
ISSN: 0013-4120
Language: English
Record Type: Fulltext
Word Count: 1692 Line Count: 00139

...EA shortage affect power purchases and sales, and generation operations?

* How can effective price and risk management strategies be developed?
Model simulates costs and outcomes
With the (NO.sub.x) market's real-world complexities,

closed-form
analyses...

19/3,K/8 (Item 3 from file: 148) [Links](#)
Gale Group Trade & Industry DB
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06813314 Supplier Number: 14465623 (USE FORMAT 7 OR 9 FOR FULL TEXT)
Advanced process control strategies '93.

Hydrocarbon Processing , v72 , n9 , p77(53)
Sept , 1993
ISSN: 0018-8190
Language: ENGLISH
Record Type: FULLTEXT
Word Count: 37193 Line Count: 03337

...is predicted with an average error below 1.5%. The system
tracks global
central bank money supplies and simulates it's impact on:
* Investment risk management. Daily global exchange
rates, money market short term and long term interest rates,
corporate
profit...

19/3,K/9 (Item 1 from file: 9) [Links](#)
Business & Industry(R)
(c) 2008 The Gale Group. All rights reserved.
01302159 Supplier Number: 23852930 (USE FORMAT 7 OR 9 FOR FULLTEXT)
Perkins technology: high speed direct injection diesel
(Perkins Technology develops new 3-litre 170bhp V6 high speed direct injection diesel
engine)

Automotive Components Analysis , n 38 , p 10
April 1997
Document Type: Newsletter (United Kingdom)
Language: English Record Type: Fulltext
Word Count: 977 (USE FORMAT 7 OR 9 FOR FULLTEXT)

TEXT:

...aims of predictive engineering are defined as simulating a
running
engine on the computer, design risk management, reduced
development cost, radical concept evaluation simulation
requirements, speed accuracy and design guidance. Predictive

engineering
has been developed over the past 18...

? t/3,k/all

22/3,K/1 (Item 1 from file: 15) [Links](#)

ABI/Inform(R)

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00842789 94-92181

A Boston superregional rightsizes for the global track

Schmerken, Ivy

Wall Street & Technology v11n11 pp: 38-44

Mar 1994

ISSN: 1060-989X Journal Code: WSC

Word Count: 2313

Text:

...across [all] three types of instruments are now, on a market
basis and
in the future," says Salzberg.

As for Latin America, Bank of Boston could put certain
simulations
or stress test its portfolio, says Salzberg.

According to Scullen, the bank is installing pieces of risk
management software that will be fed by Latin America.

"[Eventually]

we will be able to get...

22/3,K/2 (Item 1 from file: 16) [Links](#)

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03251797 Supplier Number: 44472853 (USE FORMAT 7 FOR FULLTEXT)

A Boston Superregional Rightsizes For The Global Track

Wall Street & Technology , p 38

March , 1994

Language: English Record Type: Fulltext

Document Type: Magazine/Journal ; Trade

Word Count: 2059

...across (all) three types of instruments are now, on a market
basis and

in the future,' says Salzberg.

As for Latin America, Bank of Boston could put certain simulations or stress test its portfolio, says Salzberg.

According to Scullen, the bank is installing pieces of risk management software that will be fed by Latin America.

' (Eventually)

we will be able to get...

22/3,K/3 (Item 1 from file: 275) [Links](#)

Gale Group Computer DB(TM)

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01678556 Supplier Number: 15102515 (Use Format 7 Or 9 For FULL TEXT)

A Boston superregional rightsizes for the global track; revamping its trading technology front to back, Bank of Boston is a superregional implementing standards from Boston to Sao Paolo. (includes related article on Bank of Boston directory of Treasury systems Stephen Scullen)

Schmerken, Ivy

Wall Street & Technology , v11 , n11 , p38(4)

March , 1994

ISSN: 1060-989X

Language: ENGLISH Record Type: FULLTEXT; ABSTRACT

Word Count: 2228 Line Count: 00175

...across [all] three types of instruments are now, on a market basis and in the future," says Salzberg.

As for Latin America, Bank of Boston could put certain simulations or stress test its portfolio , says Salzberg.

As for Latin America, Bank of Boston could put certain simulations or stress test its portfolio, says Salzberg.

According to Scullen, the bank is installing pieces of risk management software that will be fed by Latin America.

" [Eventually]

we will be able to get...

? t/3,k/all

25/3,K/1 (Item 1 from file: 148) [Links](#)

Gale Group Trade & Industry DB

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13829341 Supplier Number: 78362057 (USE FORMAT 7 OR 9 FOR FULL TEXT)

Time-cost, risk analysis in well construction.(software application from Peak Group)(Brief Article)(Product Announcement)

Hartley, Frank

Offshore , 61 , 8 , 26

August , 2001
Document Type: Brief Article Product Announcement
ISSN: 0030-0608
Language: English
Record Type: Fulltext
Word Count: 103 Line Count: 00011

Text:

...construction. Peak Group has developed a software application for well construction that applies time-cost risk estimation. Using Monte-Carlo probabilistic simulation techniques, the software evaluates the likely outcome of every risk scenario in order to estimate the time and cost of different well operational options.

25/3,K/2 (Item 1 from file: 268) [Links](#)

Banking Info Source

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00251959 (USE FORMAT 7 OR 9 FOR FULLTEXT)

Improving strategic decision-making

Bennett, Dennis E.

Bank News, v 94, n 11, p 17-20, Nov 1994 Document Type: Journal Article Article

Type: Feature Language: English Record Type: Abstract Fulltext

Word Count: 01697

Abstract:

...simulating the future hundreds or thousands of times in order to calculate the probabilities of future events happening. The use of Monte Carlo simulation technology can greatly enhance both the risk analysis and strategy development of any financial institution, as well as communicate the risk/return trade....

?

? t/3,k/all

28/3,K/1 (Item 1 from file: 15) [Links](#)

ABI/Inform(R)

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02327700

86926373

Industry driven postgraduate maintenance education: MIRCE approach

Jezdimir Knezevic
Journal of Quality in Maintenance Engineering v3n4 pp: 302-308
1997
ISSN: 1355-2511 Journal Code: QMGR
Word Count: 2477
Text:

...and processing information related to the maintenance function.

Main topics include: mathematical modelling, linear and dynamic programming, simulation, trade off and sensitivity analysis, risk and uncertainty analysis, database systems and models, fault tree analysis, network flow charting and genetic algorithms.

Reliability and...

28/3,K/2 (Item 1 from file: 16) Links
Gale Group PROMT(R)
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04237982 Supplier Number: 46204077 (USE FORMAT 7 FOR FULLTEXT)

Infinity Partners Demonstrate Trading and Risk Management Solutions Based on the Infinity Platform; Partners Provide Market Risk Simulation, Real-time Trading and Risk Management, CAD Reporting and Real-time Limits Management Solutions.
Business Wire , p.3060084
March 6, 1996
Language: English Record Type: Fulltext
Document Type: Newswire; Trade
Word Count: 1174

..Demonstrate Trading and Risk Management Solutions Based on the Infinity Platform; Partners Provide Market Risk Simulation, Real-time Trading and Risk Management, CAD Reporting and Real-time Limits Management Solutions.

28/3,K/3 (Item 1 from file: 148) Links
Gale Group Trade & Industry DB
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10717033 Supplier Number: 53477786 (USE FORMAT 7 OR 9 FOR FULL TEXT)
A trading room with a view (includes related article to make trading easier)(electronic trading)(Cover Story)

Kharouf, Jim; Cavaletti, Carla
Futures (Cedar Falls, Iowa) , 27, 11, NA
Nov. 1998

Document Type: Cover Story
ISSN: 0746-2468
Language: English
Record Type: Fulltext; Abstract
Word Count: 3233 Line Count: 00255

...options trading and risk management tools. Traders can view options volatility and set parameters that automatically trigger trades based on theoretical values. Simulation trades also can be setup with risk management data so a firm can determine a trade's impact on its bottom line.
Each...

28/3,K/4 (Item 2 from file: 148) [Links](#)
Gale Group Trade & Industry DB
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08503633 Supplier Number: 18060080 (USE FORMAT 7 OR 9 FOR FULL TEXT)
Infinity Partners Demonstrate Trading and Risk Management Solutions Based on the Infinity Platform; Partners Provide Market Risk Simulation, Real-time Trading and Risk Management, CAD Reporting and Real-time Limits Management Solutions.

Business Wire , p3060084
March 6 , 1996
Language: English
Record Type: Fulltext
Word Count: 1058 Line Count: 00112
...Demonstrate Trading and Risk Management Solutions Based on the Infinity Platform; Partners Provide Market Risk Simulation, Real-time Trading and Risk Management, CAD Reporting and Real-time Limits Management Solutions.

28/3,K/5 (Item 1 from file: 621) [Links](#)
Gale Group New Prod.Annou.(R)
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01355042 Supplier Number: 46204077 (USE FORMAT 7 FOR FULLTEXT)
Infinity Partners Demonstrate Trading and Risk Management Solutions Based on the Infinity Platform; Partners Provide Market Risk Simulation, Real-time Trading and Risk Management, CAD Reporting and Real-time Limits Management Solutions.

Business Wire , p 3060084
March 6 , 1996
Language: English Record Type: Fulltext
Document Type: News wire ; Trade
Word Count: 1174
...Demonstrate Trading and Risk Management Solutions Based on the Infinity Platform; Partners Provide Market Risk Simulation, Real-time Trading and Risk

Management, CAD Reporting and Real-time Limits Management Solutions.

28/3,K/6 (Item 1 from file: 810) [Links](#)
Business Wire
(c) 1999 Business Wire . All rights reserved.
0563629 BW0084

INFINITY FINANCIAL : Infinity Partners Demonstrate Trading and Risk Management Solutions Based on the Infinity Platform; Partners Provide Market Risk Simulation, Real-time Trading and Risk Management, CAD Reporting and Real-time Limits Management Solutions

March 06, 1996

Byline: Business Editors/Computer Writers

...Demonstrate Trading and Risk Management Solutions Based on the Infinity Platform; Partners Provide Market Risk Simulation, Real-time Trading and Risk Management, CAD Reporting and Real-time Limits Management Solutions

?

? t /3,k/all

32/3,K/1 (Item 1 from file: 148) [Links](#)
Gale Group Trade & Industry DB
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0023374261 Supplier Number: 175526098 (USE FORMAT 7 OR 9 FOR FULL TEXT)
Energy credit risk management: confronted with a new paradigm, energy firms centralize the management process.(Risk Management)

Inoussa, Rahim
Electric Light & Power , 86 , 1 , 34(3)
Jan-Feb , 2008
ISSN: 0013-4120
Language: English
Record Type: Fulltext
Word Count: 1945 Line Count: 00167

...changes in their collateral terms as market and credit conditions change. If the credit risk group has a Potential Future Exposure (PFE) engine for counterparty risk analysis, adding collateral and netting terms in the simulation framework can provide early warning signals of potential problems as well as a full

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